

Russell Developed Large Cap EM GeoExposure Index

Data as at: 31 March 2025

The Russell Developed Large Cap EM GeoExposure Index seeks to track the performance of companies with targeted revenue exposure to Emerging Markets (EM). The index provides clients with deeper insight into a company's performance, risks, and growth opportunities through knowledge of its geographic exposures.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
Dev LC EM GeoExposure	3.2	-5.3	3.2	1.2	16.9	98.6	5.3	14.7	12.1	16.3	17.4

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (USD)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
Dev LC EM GeoExposure	-6.3	13.6	29.5	-14.4	26.4	16.0	16.6	-13.5	19.3	2.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
Dev LC EM GeoExposure	0.1	0.4	0.8	0.5		-10.1	-21.7	-27.6	-36.6

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the underlying index are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index Rules are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, and available end of day.

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Siemens Energy	Germany	Alternative Energy	52	0.53
Volvo B	Sweden	Industrial Transportation	49	0.51
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	45	0.47
Societe Generale	France	Banks	42	0.43
Heidelberg Materials AG	Germany	Construction and Materials	40	0.42
Banco Santander	Spain	Banks	39	0.41
GE Vernova	USA	General Industrials	39	0.41
Philip Morris International	USA	Tobacco	39	0.40
Volkswagen Pfd	Germany	Automobiles and Parts	39	0.40
BMW	Germany	Automobiles and Parts	38	0.40
Totals			422	4.38

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	55	1,229	12.73
1510	Telecommunications	10	261	2.70
2010	Health Care	29	622	6.45
3010	Banks	16	511	5.30
3020	Financial Services	6	139	1.44
3030	Insurance	11	310	3.22
3510	Real Estate	3	72	0.75
4010	Automobiles and Parts	24	534	5.53
4020	Consumer Products and Services	27	622	6.45
4030	Media	1	34	0.36
4040	Retailers	3	66	0.68
4050	Travel and Leisure	9	232	2.40
4510	Food Beverage and Tobacco	30	764	7.91
4520	Personal Care Drug and Grocery Stores	11	265	2.75
5010	Construction and Materials	4	109	1.13
5020	Industrial Goods and Services	90	2,134	22.11
5510	Basic Resources	24	578	5.98
5520	Chemicals	21	464	4.81
6010	Energy	21	551	5.71
6510	Utilities	6	154	1.60
Totals		401	9,652	100.00

INFORMATION

Index Universe

FTSE Developed Index

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

Annually in September

Country/Market Breakdown - based on FTSE nationality

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	7	149	1.55
Austria	5	136	1.41
Belgium	3	83	0.86
Canada	8	216	2.24
Denmark	7	159	1.65
Finland	6	137	1.42
France	18	453	4.69
Germany	30	755	7.82
Hong Kong	18	477	4.94
Ireland	1	24	0.25
Israel	2	48	0.49
Italy	6	149	1.54
Japan	59	1,333	13.81
Korea	20	366	3.79
Netherlands	10	232	2.40
Norway	2	50	0.52
Singapore	9	235	2.43
Spain	9	259	2.68
Sweden	16	383	3.97
Switzerland	20	457	4.73
UK	24	666	6.90
USA	121	2,885	29.89
Totals	401	9,652	100.00

Index Characteristics

Attributes	Dev LC EM GeoExposure
Number of constituents	401
Dividend Yield %	2.83
Constituent (Wgt %)	
Average	0.25
Largest	0.53
Median	0.25
Top 10 Holdings (Wgt %)	4.38

© 2025 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659